LATINOS TRADING

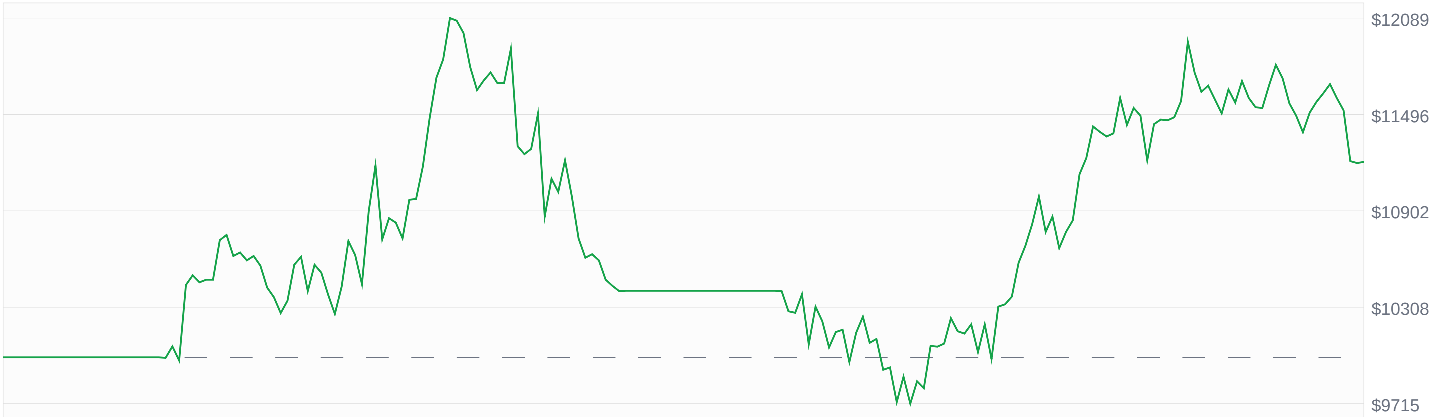
BACKTEST REPORT

Backtest #35799 · FULT · FULT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+12.00%	0.76	100.0%	-19.64%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The FULT Zen Mean Reversion backtest shows a 100% win rate with a +12% ROI, but the sample size of only two trades renders these metrics statistically insignificant and prone to overfitting. A sharp 19.64% drawdown indicates poor risk control on losing positions or extreme volatility, which the low Sharpe ratio of 0.76 confirms is not an efficient risk-adjusted strategy. Relying on such a small dataset provides no confidence that the strategy will generalize to live markets or sustain profitability over time. To validate the logic, we must run a backtest on a larger historical dataset to assess performance across different market regimes. Increasing the trade count is the mandatory next step before deploying capital to this specific configuration.

ADDITIONAL METRICS

CAGR	**12.00%**
Sortino Ratio	**0.68**
Turnover	**4.20x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11203.60**